

FACTSHEET - Solactive GFS United States 600 Value Style MV Index TR

AS OF 26-Jun-2024



DESCRIPTION

The Solactive GFS United States 600 Value Style MV Index is part of the Solactive Global Factor Series which aims to provide exposure to a range of equity risk factors for various segments of the global stock market. The index intends to track the performance of companies from the Solactive GBS United States 600 Index that exhibit Value Style MV characteristics, targeting a balanced market value allocation between the value and the growth index.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	-2.95%	19.99%	-11.46%	28.83%	7.06%	22.08%

CHARACTERISTICS

ISIN / WKN	SLOMT6	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.SVMU6UT	Last Price	3374.76
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	383		

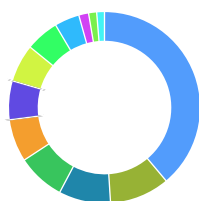
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.43%	-5.35%	-2.95%	10.39%	-2.95%	237.48%
Performance (p.a.)						6.94%
Volatility (p.a.)	15.44%	16.19%	17.43%	18.91%	17.43%	25.27%
High	3489.33	3565.54	3565.54	3565.54	3565.54	3565.54
Low	3359.61	3269.36	3269.36	2760.75	3269.36	418.25
Sharpe Ratio*	-2.02	-1.56	-0.64	0.28	-0.64	0.06
Max. Drawdown	-3.72%	-8.31%	-8.31%	-16.00%	-8.31%	-63.39%
VaR 95 \ 99				-27.0% \ -44.9%		-37.4% \ -71.6%
CVaR 95 \ 99				-36.3% \ -54.0%		-61.3% \ -109.1%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

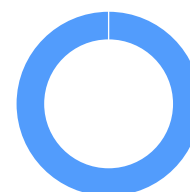
COMPOSITION BY SECTORS

- Finance 38.9%
- Consumer Cyclicals 10.1%
- Technology 8.7%
- Industrials 8.0%
- Healthcare 7.2%
- Energy 6.5%
- Non-Energy Materials 6.4%
- Utilities 5.6%
- Consumer Non-Cyclical 4.2%
- Consumer Services 1.7%
- Business Services 1.4%
- Telecommunications 1.3%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 26-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
DT MIDSTREAM INC	DTM UN Equity	US	USD	0.78%
ESSENT GROUP LTD	ESNT UN Equity	US	USD	0.67%
MERITAGE HOMES CORP	MTH UN Equity	US	USD	0.67%
KYNDRYL HOLDINGS INC	KD UN Equity	US	USD	0.67%
WINTRUST FINANCIAL CORP	WTFC UW Equity	US	USD	0.67%
ONEMAIN HOLDINGS INC	OMF UN Equity	US	USD	0.66%
APARTMENT INCOME REIT CO	AIRC UN Equity	US	USD	0.65%
MGIC INVESTMENT CORP	MTG UN Equity	US	USD	0.65%
FRONTIER COMMUNICATIONS PARENT ORD	FYBR UW Equity	US	USD	0.65%
TAYLOR MORRISON HOME CORP-A	TMHC UN Equity	US	USD	0.64%

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